BLUE CHIP INDICES

EURO STOXX® 50 ESG TARGET INDEX

Index description

The objective of the EURO STOXX 50 ESG Target Index is to reflect the EURO STOXX 50 Index while maximizing its ESG score and at the same time reducing its Carbon Intensity by at least 30%. The predicted tracking error is constraint with respect to its parent index. The index includes ESG exclusion screens for Global Standards Screening, Controversial Weapons, Thermal Coal, Tobacco, Military Contracting, Small Arms, Oil Sands and ESG Controversies.
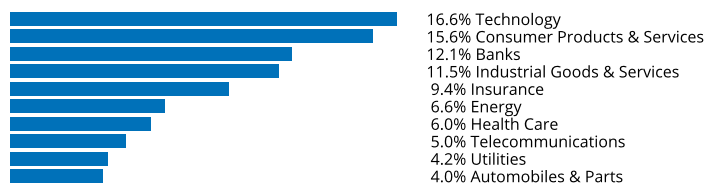
Key facts

»The EURO STOXX 50 ESG Target is design to closly track the EURO STOXX 50

»The screens applied are based on responsible policies and aim to reduce reputational and idiosyncratic risks and are based on data from award winning ESG data provider Sustainalytics

»The component weights are derived through an optimization process with the goal of maximizing the portfolio ESG score and reducing carbon intensity relative to the EURO STOXX 50 Index by at least 30%
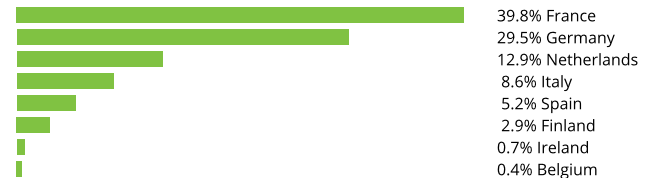
Descriptive statistics

Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
EURO STOXX 50 ESG Target Index	N/A	97.7	2.0	1.5	7.6	0.3	7.8	0.3	19.4
EURO STOXX 50 Index	3,950.1	3,013.5	60.3	44.9	270.7	12.1	9.0	0.4	3.9

Supersector weighting (top 10)

16.6% Technology
15.6% Consumer Products & Services
12.1% Banks
11.5% Industrial Goods & Services
9.4% Insurance
6.6% Energy
6.0% Health Care
5.0% Telecommunications
4.2% Utilities
4.0% Automobiles & Parts

Country weighting

39.8% France
29.5% Germany
12.9% Netherlands
8.6% Italy
5.2% Spain
2.9% Finland
0.7% Ireland
0.4% Belgium

Risk and return figures[1]

Index returns					Return (%)				Annualized return (%)
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
EURO STOXX 50 ESG Target Index	-3.3	10.8	11.2	38.0	27.2	N/A	N/A	11.3	11.4	5.0
EURO STOXX 50 Index	-3.2	11.2	11.3	38.3	23.8	N/A	N/A	11.4	11.5	4.4
Index volatility and risk					Annualized volatility (%)				Annualized Sharpe ratio[2]
EURO STOXX 50 ESG Target Index	13.5	16.2	18.5	19.7	20.7	N/A	N/A	0.4	0.5	0.2
EURO STOXX 50 Index	13.5	16.2	18.5	20.0	21.1	N/A	N/A	0.4	0.5	0.2
Index to benchmark					Correlation				Tracking error (%)
EURO STOXX 50 ESG Target Index	1.0	1.0	1.0	1.0	1.0	1.6	1.3	1.5	1.7	1.9
Index to benchmark					Beta				Annualized information ratio
EURO STOXX 50 ESG Target Index	1.0	1.0	1.0	1.0	1.0	-0.3	-0.7	-0.1	-0.1	0.2

[1] For information on data calculation, please refer to STOXX calculation reference guide.
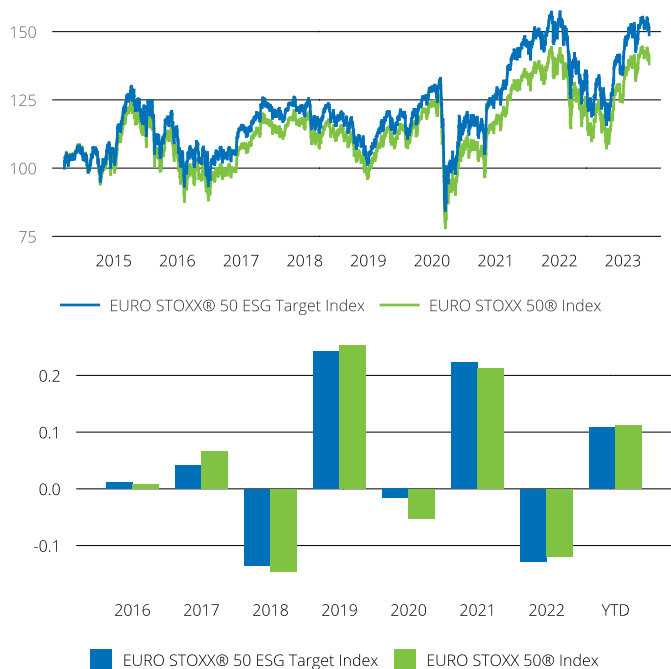[2] Based on EURIBOR1M

(EUR, price), all data as of May 31, 2023

STOXX Ltd. is part of Qontigo

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Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) [3]	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
EURO STOXX 50 ESG Target Index	13.2	11.1	12.1	11.1	1.7	3.0	1.2	16.2
EURO STOXX 50 Index	13.9	11.6	13.0	11.5	1.8	2.9	1.1	16.5

Performance and annual returns[4]

— EURO STOXX® 50 ESG Target Index   — EURO STOXX 50® Index

■ EURO STOXX® 50 ESG Target Index   ■ EURO STOXX 50® Index

Methodology

The EURO STOXX 50 ESG Target Index aim to reflect the EURO STOXX 50 Index while maximizing its ESG score and at the same time reducing its Carbon Intensity by at least 30%. The predicted tracking error is constraint with respect to its parent index. The index includes ESG exclusion screens for Global Standards Screening, Controversial Weapons, Thermal Coal, Tobacco, Military Contracting, Small Arms, Oil Sands and ESG Controversies.

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH1130100535	SX5GESGT	SX5GESGT INDEX	.SX5GESGT
Net Return	EUR	CH1130100527	SX5TESGT	SX5TESGT INDEX	.SX5TESGT
Price	EUR	CH1130100519	SX5EESGT	SX5EESGT INDEX	.SX5EESGT
Gross Return	USD	CH1130100485	SX5ZESGT		.SX5ZESGT
Net Return	USD	CH1130100493	SX5UESGT		.SX5UESGT
Price	USD	CH1130100501	SX5KESGT		.SX5KESGT

Complete list available here: www.stoxx.com/data/vendor_codes.html

Quick facts

Weighting	optimized
Cap factor	0.1
No. of components	50
Review frequency	Quarterly
Calculation/distribution	realtime 15 sec
Calculation hours	09:00:00 18:00:00
Base value/base date	100 as of Mar. 24, 2014
History	Available since Mar. 24, 2014
Inception date	Aug. 25, 2021

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

BACKTESTED PERFORMANCE
This document contains index performance data based on backtesting, i.e. calculations of how the index might have performed prior to launch if it had existed using the same index methodology and based on historical constituents. Backtested performance information is purely hypothetical and is provided in this document solely for information purposes. Backtested performance does not represent actual performance and should not be interpreted as an indication of actual performance.

CUSTOMIZATION
The index can be used as a basis for the definition of STOXX® Customized Indices, which can be tailored to specific client or mandate needs. STOXX offers customization in almost unlimited forms for example in terms of component selection, weighting schemes and personalized calculation methodologies.

[3] Net dividend yield is calculated as net return index return minus price index return
[4] STOXX data from Mar. 24, 2014 to May 31, 2023

(EUR, price), all data as of May 31, 2023

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Top 10 Components[5]

Company	Supersector	Country	Weight (%)
ASML HLDG	Technology	Netherlands	7.83
SAP	Technology	Germany	4.78
LVMH MOET HENNESSY	Consumer Products & Services	France	4.77
TOTALENERGIES	Energy	France	4.53
SANOFI	Health Care	France	4.30
L'OREAL	Consumer Products & Services	France	4.13
SCHNEIDER ELECTRIC	Industrial Goods & Services	France	3.96
SIEMENS	Industrial Goods & Services	Germany	3.65
HERMES INTERNATIONAL	Consumer Products & Services	France	3.61
ALLIANZ	Insurance	Germany	3.47

[5] Based on the composition as of May 31, 2023